Partial Differential Equations, Orlicz Spaces, and Measure Functions

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1. Introduction. We shall call h a measure function if h is a continuous nondecreasing function on the interval $[0, \infty)$ with h(0) = 0 and h(t) > 0 for t > 0. Then as is well known, [2, p. 6], h gives rise to a Hausdorff measure Λ_h which, in particular, is defined (in the extended real number system) for all Borel sets $Z \subset \Omega$ where Ω is a bounded open set in Euclidean n-space, \mathcal{R}^n , $n \ge 2$. In this paper, we shall establish a theorem connecting measure functions, exceptional sets for partial differential equations, and various Orlicz spaces.

With respect to Orlicz spaces, we shall adopt a combination of the notation used in [1] and in [4]. We shall call A an N-function if $A(t) = \int_0^t \alpha(s)ds$ for $0 \le t < \infty$ where α is a right continuous nondecreasing function on $[0, \infty)$ with $\alpha(0) = 0$, $\alpha(t) > 0$ for t > 0, and $\lim_{t \to \infty} \alpha(t) = \infty$ (see [1, p. 228] or [4, p. 6]). If $\alpha^{\sim}(s) = \sup_{\alpha(t) \le s} t$ and $A^{\sim}(t) = \int_0^t \alpha^{\sim}(s)ds$, then A and A^{\sim} will be called complementary N-functions. As is well known complementary N-functions satisfy Young's inequality, i.e., for $0 \le s$, t,

$$(1.1) st \leq A(t) + A^{\sim}(s).$$

The class $K_A(\Omega)$ will be the set of all measurable functions u satisfying $\int_{\Omega} A(|u(x)|)dx < \infty.$ $L_A(\Omega)$ will be the smallest vector space under pointwise addition and scalar multiplication which contains $K_A(\Omega)$.

In $L_A(\Omega)$, we introduce the following norm:

(1.2)
$$||u||_{(A)} = \inf \left\{ k > 0 : \int_{\Omega} A(|u(x)|/k) dx \le 1 \right\}.$$

In [1], it is shown that $L_A(\Omega)$ is a Banach space with respect to the norm (1.2). Bearing in mind that in this paper Ω is a bounded open subset of \mathcal{R}^n , we define $E_A(\Omega)$ to be the closure in the Banach space $L_A(\Omega)$ of the space of func-

define $E_A(\Omega)$ to be the closure in the Banach space $L_A(\Omega)$ of the space of functions $L^{\infty}(\Omega)$. It will be the space of functions $E_A(\Omega)$ which will be of primary